

Amendments to the Claims

1. (Currently amended) A method for ~~computing~~ displaying a point in a phase space, the method comprising the steps of

- a) providing a first sequence of first data samples;
- b) calculating a single volatility of the first sequence of first data samples;
- c) scaling the volatility with a factor, the factor being dependent on the length of the first sequence;
- d) calculating a difference between ~~[[a]]~~ an initial first data sample and a last data sample of the first sequence; ~~and~~
- e) determining a first and a second coordinate value of a point in phase space based on the volatility and the difference, and
- f) displaying the point in phase space.

2. (Original) The method of claim 1 wherein the factor is related to the square root of the length of the first sequence.

3. (Original) The method of claim 1 wherein the sequence of data samples are ordered in a discrete time series.

4. (Currently amended) The method of claim 1 comprising the further steps of
f) g) providing a probability distribution of the differences of consecutive data samples of the first sequence;

g) h) providing a probability threshold value; and

h) i) determining a sub-space of the phase space in which the point is situated with a probability equal to the probability threshold value, the determination of the sub-space based on the probability distribution and the probability threshold value.

5. (Original) The method of claim 4 wherein the probability distribution is a gaussian distribution.

6. (Original) The method of claim 5 wherein the probability threshold value is equal to one of the volatility and the volatility times an integer value.

7. (Original) The method of claim 4 wherein the sub-space has the form of one of a cone and the projection of a cone.

8. (Withdrawn) The method of claim 1 wherein each of the data samples are correlated to a price value and the difference is correlated to a return.

9. (Withdrawn) The method of claim 1 wherein each data sample is an intraday price fixing.

10. (Original) The method of claim 1 further comprising displaying a symbol on a location of a display unit corresponding to the first and second coordinate value.

11. (Original) The method of claim 10 further comprising the step of displaying a boundary line of the sub-space on the display.

12. (Original) The method of claim 10 comprising the further step of displaying a number of K frames FR_j , each of the frames FR_j visualizing one of a corresponding set of points p_0 to p_i and a sub-set of the set of points.

13. (Original) The method of claim 12 comprising the further step of gradually decreasing the brightness and/or contrast of a point of the points being displayed, the decrease being inversely proportional to the index value of the point.

14. (Withdrawn) The method of claim 1 wherein the first sequence covers an intraday period.

15. (Withdrawn-Currently amended) The method of claim 1 further comprising

f g) defining a hierarchical tree structure, the tree structure providing an index structure for accessing a database; and

g h) providing a plurality of sequences each composed of data samples,

h i) storing said plurality of sequences of data samples, the data samples being ordered in a time series, and each of the sequences being associated with a leaf of the hierarchical tree structure.

16. (Original) The method of claim 15 wherein each of the leaves of the hierarchical tree structure points to a set of sequences associated with a specific entity, the sequences of said set of sequences covering different time intervals.

17. (Withdrawn) The method of claim 15 wherein the database contains a plurality of files, each file storing a predefined set of sequences with the set of sequences stored in each file being associated with a specific distinct entity and being accessible by an identifier of the specific distinct entity.

18. (Withdrawn) The method of claim 17 wherein the specific distinct entity is a predetermined group of stock values, a stock portfolio or a stock or other financial index.

19. (Original) The method of claim 15 wherein the data samples are input into the database in real time with a predetermined delay.

20. (Withdrawn-Currently amended) The method of claim 15 further comprising

i j) storing a number of user defined portfolios which are retrievable by a key;

j k) retrieving sequences of data samples corresponding to a user defined portfolio upon a user request by querying the database;

k l) providing the user with the sequences of data samples;

l m) updating the sequences of data samples at regular time intervals; and

m n) discontinuing the updating process when a user has failed to perform an action during a predefined time interval.

21. (Currently amended) A method for ~~computing~~ displaying a curve in a phase space, the method comprising the steps of

a) providing a first sequence s of first data samples;

b) determining a set of sub-sequences s_0 to s_{K-1} of the first sequence;

c) calculating a volatility of the sub-sequence s_i for each sub-sequence s_i of the set of sub-sequences s_0 to s_{K-1} ;

d) scaling the volatility with a factor dependent on the length of the sub-sequence s_i ;

e) calculating a difference between ~~[[the]]~~ an initial first data sample and ~~[[the]]~~ a last data sample of the sub-sequence s_i ; ~~and~~

f) determining a first and a second coordinate values of points of a curve in phase space based on the volatilities and the differences; and

g) displaying the point of the curve in phase space.

22. (Original) The method of claim 21 further comprising the step of defining a minimum length of the sub-sequence s_0 , with all other sub-sequences s_1 to s_{K-1} having a length greater than the minimum length.

23. (Currently amended) A client computer system for computing a point in a phase space, the client computer system comprising

a) a sequencer for deriving a first sequence of first data samples;

b) a calculator for determining a single volatility of the first sequence of first data samples and a difference between ~~[[the]]~~ an initial first data sample and a last data sample of the

first sequence;

c) a scaler for scaling the calculated volatility with a factor dependent on the length of the first sequence;

d) a plotter for determining a first and a second coordinate value of a point in a phase space based on the volatility and the difference; and

e) a display for displaying the point in a phase space based.

24. (Original) The client computer system of claims 23 further comprising a second plotter for determining a sub-space of the phase space in which the point is situated with a probability being equal to a predetermined probability value, the determination of the sub-space being made responsive to the predetermined probability value and a probability distribution.

25. (Currently amended) A computer program product ~~for use on a client computer~~ comprising: comprising a computer readable medium encoded with computer executable instructions

a) ~~a computer usable medium having computer program encoded thereon~~ for performing the steps of[[:]]:

i) reading a first sequence of first data samples from a server computer;

ii) calculating a single volatility of the first sequence of first data samples;

iii) scaling the volatility with a factor dependent on the length of the first sequence;

iv) calculating a difference between [[the]] an initial first data sample and a last data sample of the first sequence; and

v) determining a first and a second coordinate value of a point in phase space based on the volatility and the difference.

26. (Original) A computer readable medium having computer executable instructions for performing the steps recited in claim 1.

27. (Original) A server computer system comprising a computer program product according to claim 26 for downloading and execution by a client computer system.